

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED ASSETS
August 31, 2006 and 2005**

	<u>2006</u>	<u>2005</u>
Investments (at fair value)		
Cash and cash equivalents		
Short-term Fixed Income Pool	<u>3,080,683</u>	<u>-</u>
Marketable debt securities		
Intermediate-term Fixed Income Pool	-	25,674,957
Broad Market Fixed Income Pool	9,077,459	-
Non-retirement Domestic Equity Pool	13,820,661	-
SOA International Equity Pool	<u>4,574,451</u>	<u>-</u>
Total marketable debt and equity securities	<u>27,472,571</u>	<u>25,674,957</u>
Interest Receivable	<u>14,506</u>	<u>-</u>
Total invested assets	<u>\$ 30,567,760</u>	<u>\$ 25,674,957</u>

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED INCOME
AND CHANGES IN INVESTED ASSETS**

For the month ended August 31, 2006

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	14,506	14,506
Marketable debt securities		
Intermediate-term Fixed Income Pool	1	\$ 258,000
Broad Market Fixed Income Pool	131,459	131,459
Non-retirement Domestic Equity Pool	401,661	401,661
SOA International Equity Pool	101,451	101,451
Total marketable debt and equity securities	<u>634,572</u>	<u>892,571</u>
Total investment earnings (loss)	649,078	907,077
Total invested assets, beginning of period	29,918,682	29,660,683
Net contributions (withdrawals)	<u>-</u>	<u>-</u>
Total invested assets, end of period	<u>\$ 30,567,760</u>	<u>\$ 30,567,760</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION
ASSETS UNDER THE INVESTMENT AUTHORITY OF THE COMMISSIONER OF REVENUE
MENTAL HEALTH TRUST RESERVE FUND
Asset Allocation Policy
with Actual Investment Holdings as of 8/31/2006

Asset Allocation Policy Effective Date: 8/1/06

	Asset Allocation		Market Values	Current Allocation	Current Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	Residual		3,081	10.08%	n/a
Total cash and cash equivalents	10.00%	0%-14%	3,081	10.08%	n/a
Marketable debt securities					
Medium-term Fixed Income Pool	0.00%	0.00%	-	0.00%	0.00%
Broad Market Fixed Income Pool	30.00%	20%-40%	9,077	29.71%	0.29%
Total Marketable debt securities	30.00%		9,077	29.71%	0.29%
Equities					
SOA Int'l Equity Pool	15.00%	11%-19%	4,574	14.97%	0.03%
Non-retirement Domestic Equity Pool	45.00%	35%-55%	13,821	45.23%	-0.23%
Total investments AY 13 Long Term Care	100.00%		30,553	100.00%	0.00%
Income Receivable			15		
Total Invested Assets At Fair Value			30,568		